

# EXHIBIT 11

**From:** Lina Pava [lina@fggus.com]  
**Sent:** Tuesday, June 05, 2007 4:31 PM  
**To:** Van Wyk, David (London)  
**CC:** PT Team  
**Subject:** RE: FGG Weekly Fund Reports

Dear David,

Please note that the below mentioned email address ([NAVLondon@win.ml.com](mailto:NAVLondon@win.ml.com)) has been set up to receive weekly and monthly performance updates for Fairfield Sentry and Fairfield Sigma through our automated e-NAV system. In addition, below please find the latest estimated performance for the Fairfield Sigma Limited fund.

**Fairfield Sigma Limited**  
*Estimated performance as of May 31, 2007*  
MTD: +0.58%  
YTD: +2.72%

Should you have any questions or require further information, please do not hesitate to contact us.

Kind regards,  
Lina

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**From:** Van Wyk, David (London) [mailto:david\_vanwyk@ml.com]  
**Sent:** Tuesday, June 05, 2007 11:03 AM  
**To:** PT Team  
**Subject:** RE: FGG Weekly Fund Reports

Hi

Please can send us the estimate and Final reports for Fairfield Sigma as well. The address to send to is  
[NAVLondon@win.ml.com](mailto:NAVLondon@win.ml.com)

Regards,

David van Wyk, CFA

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-----Original Message-----

**From:** Philip J. Toub [mailto:ptteam@fggus.com]

**Sent:** 05 June 2007 02:59  
**To:** Van Wyk, David (London)  
**Subject:** FGG Weekly Fund Reports

x | Fairfield Greenwich Group

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**E-mail: Philip J. Toub**

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### Weekly Fund Reports

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For a more complete list of FGG Fund prices and other information, please visit our Web site at [www.fggus.com](http://www.fggus.com). Please feel free to contact your FGG representative for additional information regarding our hedge fund products.

Fund	Fund Type	Date	NAV	MTD Performance	YTD Performance	Available Information		
						Monthly Tear Sheet	Webcast with Transcript	Othe
Fairfield Sentry, Ltd.	Split Strike Conversion	05/31/07	\$1,246.00 (E)	0.72% (E)	3.55% (E)	<input type="checkbox"/>		

**Notes:**

Index	Date	MTD Performance	YTD Performance
Dow Jones Industrial Average	05/31/07	4.32%	9.34%
Lehman Aggregate Bond Index	04/30/07	0.54%	2.05%
S&P 500 Index (DRI)	05/31/07	3.49%	8.77%

(E) = Estimate (F) = Final

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